

LCPI & LCPI UK  
Assumed - Blacklined version

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	ABITIBOWATER INC. 04-01-08	AG-GLOBAL INVESTMENT CORP.		B	9/3/2008	USD	Assumed
LCPI	ABITIBOWATER INC. 04-01-08	FOOTHILL CAPITAL CORPORATION		S	9/10/2008	USD	Assumed
LCPI	ABITIBOWATER INC. 04-01-08	OPENHEIMER FUNDS, INC. (MAST)		S	9/8/2008	USD	Assumed
LCPI	ACTS AERO TECH SUPPORT	BANQUE OF SAFIRA		S	7/23/2008	USD	Assumed
LCPI	AMCO PROPERTIES, L.P. (A&R-11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Assumed
LCPI	AMCO PROPERTIES, L.P. (A&R-11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Assumed
LCPI	AMCO PROPERTIES, L.P. (A&R-11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Assumed
LCPI	AMCO PROPERTIES, L.P. (A&R-11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Assumed
LCPI	AMCO PROPERTIES, L.P. (A&R-11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	CHATHAM ASSET MGMT (MASTER)		S	8/26/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	ILLINOIS STATE BOARD OF INVEST		S	8/7/2008	USD	Assumed
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	PSCHOENFIELD ASSET MANAGEMENT BLT 37 LLC		S	7/23/2008	USD	Rejected Assumed
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	KINNEY HILL CREDIT OPPT. FUND		S	8/5/2008	USD	Rejected Assumed
LCPI	AMERICAN AIRLINES 1ST	ANCHORAGE CAPITAL PARTNERS, LP.		S	9/10/2008	USD	Assumed
LCPI	ATRIUM COMPANIES, INC. (06/21/06)	GOLDMAN SACHS CREDIT PARTNER LP		S	7/28/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	D. E. SHAW LAMINAR PORTFOLIOS		S	7/28/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	MURRAY CAPITAL MGMT. (MASTER) GAMM INVESTMENT FUNDS TRUST II		S	7/28/2008	USD	Rejected Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	5/2/2008	USD	Rejected Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Rejected Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/25/2008	USD	Rejected Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/26/2008	USD	Rejected Assumed
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	GSO CAPITAL PARTNERS LP GALE FORCE 3 CLO LTD.		S	7/22/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/10/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/9/2008	USD	Assumed
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	8/14/2008	EUR	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/24/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/30/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	5/9/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZE MASTER FUND, LTD ARROW		S	4/1/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	DISTRESSED SECURITIES FUND		S	5/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZE ASSET MGMT (MAST) ARROW		S	6/18/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/26/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	4/7/2008	USD	Assumed

Entity	Deal Name	Customer		Tranche	B/S	Trade Date	Curr Code	Status
LCP1	BUFFETS INC (1/107/06)	SCHULIZE-ASSET MGMT (MST) SCHULTZ MASTER FUND, LTD.			S	5/7/2008	USD	Assumed
LCP1	BUFFETS INC (1/107/06)	SCHULTZ MASTER FUND, LTD			S	4/1/2008	USD	Assumed
LCP1	BUFFETS INC (1/107/06)	SCHULTZ APEX MASTER FUND, LTD			S	4/1/2008	USD	Assumed
LCP1	CALPINE CORP EXIT TERM LOAN 01/31/08	HEWETTS ISLAND CLO I-R, LTD.			S	7/17/2008	USD	Assumed
LCP1	CAPITAL AUTOMOTIVE REIT (CARS) CAPMARK FINANCIAL (5-YR US Term)	GLOBAL LOAN OPP FUND B.V. GOLDENTREE CREDIT OPPORTUNITIES FINANCING I, LTD			S	9/11/2008	USD	Assumed
LCP1 <sup>3</sup>	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE LEVERAGED LOAN FINANCE I LTD			S	9/10/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP			S	8/13/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	BENNETT MGMT CMP (MASTER)			S	6/23/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD OKEEFE SELECT OPPOPT			B	6/24/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD OKEEFFE CAPITAL -MTR			B	7/10/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	XERION CAPITAL PARTNERS (MSTR)			S	7/10/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE CAPITAL OPP MASTER FD			S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE CAPITAL OPP MASTER FD			S	8/5/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE VALUE MASTER FD LP			S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE VALUE MASTER FD LP			S	8/5/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	BANK OF AMERICA			S	9/12/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	GOLDMAN SACHS INVTMT PTNRBS MAS-			S	9/12/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	GOLDMAN SACHS CREIDT PARTNERS, LP			S	9/12/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	SUISSE LOAN FUNDING LLC			B	5/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON DISTRESSED SEC			B	5/21/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.			B	5/14/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.			B	6/27/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.			B	6/27/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JIP MORGAN CHASE BANK NA			S	9/25/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JIP MORGAN CHASE BANK NA			S	9/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JIP MORGAN CHASE BANK NA			S	10/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JIP MORGAN CHASE BANK NA			S	12/21/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JIP MORGAN CHASE BANK NA			S	10/2/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNEL INVEST. MGMT (MASTR)			S	7/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNEL INVEST. MGMT (MASTR)			S	8/16/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNEL INVEST. MGMT (MASTR)			S	8/22/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)			S	9/24/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG			S	7/26/2006	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG			S	7/31/2006	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCPI <sup>2</sup>	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI <sup>2</sup>	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	COLLINS & AIKMAN PRODUCTS CO/Liq Trust	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Rejected Assumed
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	LITTLEJOHN & CO LLC		S	9/2/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/9/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/8/2008	USD	Assumed
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	CEIP MASTER FUND LTD CHGO LOAN FUNDING- LTD.		S	8/28/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	5/21/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/20/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	7/29/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/10/2008	USD	Rejected Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	8/13/2008	USD	Rejected Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL PARTNERS V (AIV-1)		S	5/29/2008	USD	Assumed
LCPI	DOLLAR GENERAL TERM (7-06-07)	PUTNAM INVESTMENTS		S	8/28/2008	USD	Assumed
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	PUTNAM INVESTMENTS		S	9/8/2008	USD	Rejected Assumed
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ALADDIN CLO HOLDING ACCT		S	9/8/2008	USD	Rejected Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S- Post)	REDWOOD MASTER FUND		S	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S- Post)	TUDOR BVI GLOBAL PORTFOLIO LTD		B	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P		S	5/14/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P		S	5/14/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BANK OF AMERICA		S	7/23/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/26/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	GTHCORP NORTH AMERICA, INC. CITIBANK, N.A.		S	12/14/2007	USD	Rejected Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	JPMORGAN JPM CHASE BANK N.A.		S	7/23/2008	USD	Rejected Assumed
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	UBS AG		S	7/23/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/5/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/12/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	KS CAPITAL PARTNERS, LP		S	7/30/2008	USD	Rejected Assumed
LCP1	GEORGIA GULF (10/3/06)	KS INTERNATIONAL, INC.		S	7/30/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/5/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/12/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	MARINER OPPORTUNITIES FUND, LP		S	5/5/2008	USD	Assumed
LCP1	GEORGIA GULF (10/3/06)	SANDELMAN FINANCE 2006-1, LTD		S	5/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO CAPITAL MGMT (MASTER) BASSO CREDIT OPPORTUNITIES HOLDING FUND LTD		S	6/3/2008	USD	Rejected Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO FUND LTD.		S	6/3/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO MULTI-STRATEGY HOLDING FUND LTD		S	6/3/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN INVESTMENTS (MSTR) EVERGREEN HIGH INCOME FUND		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN HIGH YIELD BOND TRUST		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN INCOME ADVANTAGE FUND		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN MULTI-SECTOR INCOME FUND		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN SELECT HIGH YIELD BOND FUND		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREE VA HIGH INCOME FUND		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	7/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC PROFIT SHAR- PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WELLPOINT, INC.		S	7/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WELLPOINT, INC.		S	6/30/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC, INC. PROFIT SHARING PLAN		S	7/15/2008	USD	Assumed
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC, INC. PROFIT SHARING PLAN		S	6/30/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/30/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/22/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	9/4/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND, L		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND, L		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPOPT PTNERS V LP		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPPOPT PTNERS V LP		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON MASTER FUND MARATHON SPECIAL OPPORTUNITIES MASTER FUND LTD		S	5/22/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	MORGAN STANLEY BANK MORGAN STANLEY SENIOR LOAN FUNDING INC		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	OPPENHEIMER FUNDS, INC. (MAST)- OPPENHEIMER MASTER LOAN FUND, LLC		S	9/10/2008	USD	Rejected Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/26/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	USAA HIGH YIELD OPPORTUNITIES		S	9/4/2008	USD	Assumed
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	WACHOVIA BANK		S	8/20/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLLO MANAGEMENT LP		S	8/13/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLLO MANAGEMENT LP		S	8/7/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	9/4/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	SPRINGFIELD ASSOCIATES, LLC		S	9/4/2008	USD	Assumed
LCPI	ICONIX BRAND GROUP, INC.	PRIMUS FINANCIAL PRODUCTS PRIMUS CLO II, LTD		S	7/15/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	PRUDENTIAL M&G M&G DYNAMIC EUROPEAN LOAN FUND		S	9/11/2008	USD	Rejected Assumed
LCPI <sup>2</sup>	INTERGEN N.V. \$1.5BN 07-31-07	M&G SECURED DEBT FUND LIMITED		S	9/11/2008	USD	Assumed
LCPI <sup>2</sup>	INTERGEN N.V. \$1.5BN 07-31-07	STICHTING SHELL PENSIOENFONDS		S	9/11/2008	USD	Assumed
LCPI <sup>2</sup>	INTERGEN N.V. \$1.5BN 07-31-07	THE PRUDENTIAL ASSURANCE COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON PARTNERS (MASTER) CANYON CAPITAL CLO 2004-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2006-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2007-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CAPTAINERS INVESTMENT IV LLC		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		B	8/18/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GEER MOUNTAIN FINANCING, LTD.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GENTERBRIDGE HEDGE CCP CREDIT ACQUISITION HOLDINGS, INC.		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GENTERBRIDGE HEDGE CCP CREDIT ACQUISITION HOLDINGS, INC.		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GRE HILL PARTNERS, LLC OHP CBNA LOAN FUNDING, LLC		B	8/18/2008	USD	Assumed
LCPI	KYLE ACQUISITION	HIGHLAND CAPITAL MGMT LP PACIFIC SELECT FUND-FLOATING RATE LOAN PORTFOLIO		S	6/3/2008	USD	Assumed
LCPI	LANDSOURCE DIP FIRST LIEN (6/16/08)	BANK OF AMERICA		S	8/19/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		S	9/12/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	WACHOVIA BANK		S	9/12/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE		B	3/24/2008	USD	Rejected Assumed
LCPI	LEVAD, LLC	ABIDOS CAPITAL (MASTER)		B	7/25/2008	USD	Assumed
LCPI	LEVAD, LLC	CREDIT SUISSE ASSET MGMT(MAST) CREDIT SUISSE CREDIT STRATEGIES MASTER FUND LTD.		S	7/25/2008	USD	Assumed
LCPI	LEVAD, LLC	CREDIT SUISSE ASSET MGMT(MAST) MADISON PARK FUNDING II, LTD		S	7/23/2008	USD	Assumed
LCPI	LEVAD, LLC	MADISON PARK FUNDING III, LTD		S	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	RESOURCE CREDIT PARTNERS LP		S	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	BEAR STEARNS ASSET MGMT (MSTR)		B	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	HALCYON FUND, L.P.		B	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SCSF DEBT INVESTMENTS, LLC		S	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	ARES MANAGEMENT (MASTER) GLOBAL LOAN OPPORTUNITY FUND B.V.		S	9/12/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	KC CLO II PLC		S	8/14/2008	USD	Rejected Assumed
LCPI	MEG ENERGY CORP. (4/06)	WESTERN ASSET MGMT CO (MASTER) WESTERN FLOATING RATE HIGH INCOME FUND, LLC		S	9/9/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	RAYTHEON MASTER PENSION TRUST - WAMCO		S	9/9/2008	USD	Assumed
LCPI	MICHAEL STORES 10-31-06	ANCHORAGE CAP MSTR OFFSHORE LTD		S	8/28/2008	USD	Assumed
LCPI	MIRANT NORTH AMERICA (1/3/06)	DWS SHORT DURATION PLUS FUND		S	6/26/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/7/2008	USD	Rejected Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/11/2008	USD	Rejected Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	STONE TOWER CAPITAL (MASTER)		S	8/29/2008	USD	Rejected Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	BRIGADE CAPITAL MGMT (MASTER)		S	8/13/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (5/31/07)	UBS AG		S	7/24/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	Courage Capital Mgmt		\$	7/4/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	9/11/2008	USD	Assumed
LCPI <sup>2</sup>	NORTHWEST AIRLINES \$1.050BN 08-21-06	SPRINGFIELD ASSOCIATES, LLC		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	CYPRESSTREE INV PARTNRS II CYPRESSTREE INTERNATIONAL LOAN HOLDING COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	NIK (NORTEK) HOLDINGS, INC. (PIK)	THL CREDIT PARTNERS, LP THL NORTEK (LUXEMBOURG) S.A.R.L.		\$	9/4/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	6/6/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) SPRINGFIELD ASSOCIATES, LLC		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEICHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	ELLIOTT ASSOCIATES (MASTER) KENSINGTON INTERNATIONAL LTD		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES LONG LANE MASTER TRUST IV		B	8/20/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES II, LP		B	8/20/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES III, LP		B	8/20/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS II, LP		B	8/20/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS III, LP		B	8/20/2008	USD	Assumed
LCPI <sup>2</sup>	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	8/20/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK FIN. MGMT (MASTER) BLACKROCK FIXED INCOME PORTABLE ALPHA FUND		S	7/30/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		S	7/30/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	AVENUE CAPITAL MGMT II (MASTER) INVESTMENT, L.P.		S	4/22/2008	USD	Rejected Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/17/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		S	5/1/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
LCP1 LBH1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		S	7/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	DEUTSCHE BANK AG DEUTSCHE BANK TRUST COMPANY AMERICAS		B	1/25/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	HSBC MULTISTRATEGY ARBITRAGE FD HALBIS DISTRESSED OPPORTUNITIES MASTER FUND, LTD.		S	5/15/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	MORGAN STANLEY SENIOR FUNDING LOAN FUNDING, INC.		S	6/19/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCP1	REALOGY CORP 4-10-07	BRIGADE CAPITAL MGMT (MASTER) LEV VAP STRUCT FD, LTD		S	8/12/2008	USD	Assumed
LCP1	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	TCW ASSET MGMT NY LOAN FUNDING I LLC		S	9/9/2008	USD	Assumed
LCP1	SOLUTIA INC TL 2-28-08	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		\$	9/10/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		\$	9/10/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		\$	9/11/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/11/2008	USD	Assumed
LCP1 <sup>2</sup>	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		\$	9/10/2008		

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	SWIFT TRANSPORTATION (5/10/07)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE ASSET MGMT(MAST) LOAN FUNDING LLC		S	7/18/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN - JPM CHASE BANK N.A.		S	7/30/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/12/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD. CAPITAL PARTNERS (OP), LP		S	5/20/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MGMT LLC (MASTER) CAPITAL PARTNERS (OP), LP		S	5/19/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD CAPITAL PARTNERS (OP) LP		S	5/27/2008	USD	Rejected Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/20/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/19/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/27/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	MONARCH CAPITAL L.P. MASTER FUNDING LTD.		S	7/30/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY SENIOR LOAN FUNDING, INC.		S	7/24/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY INVESTMENT MGMT SENIOR LOAN FUNDING, INC.		S	7/21/2008	USD	Rejected Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	PERELLA WEINBERG PARTNERS XMF		S	7/31/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT (MASTER), LP II		S	6/4/2008	USD	Rejected Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT (MASTER), LP II		S	6/4/2008	USD	Rejected Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCP1	TARGUS GROUP INTERNATIONAL, INC.	CREDIT SUISSE ASSET MGMT(MAST)		S	8/19/2008	USD	Assumed
LCP1	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/16/2007	USD	Assumed
LCP1	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/18/2007	USD	Assumed
LCP1	THERMO FLUIDS	BLACKROCK GLOBAL FRIT		B	7/14/2008	USD	Assumed
LCP1	THERMO FLUIDS	BLACKROCK LIMITED DURATION INC		B	7/14/2008	USD	Assumed
LCP1	THERMO FLUIDS	BLACKROCK SENIOR INC SRIES III		B	7/14/2008	USD	Assumed
LCP1	THERMO FLUIDS	GRACE BAY HOLDINGS		S	7/14/2008	USD	Assumed
LCP1	TRIBUNE COMPANY (6/04/07) 8 BIL	ROYAL BANK OF CANADA		S	9/2/2008	USD	Assumed
LCP1	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/26/2008	USD	Assumed
LCP1	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/22/2008	USD	Assumed
LCP1	TRONOX WORLDWIDE LLC (11/05)	FARALLON CAPITAL PARTNERS, LP		S	9/12/2008	USD	Assumed
LCP1	TRONOX WORLDWIDE LLC (11/05)	KNIGHTHEAD CAPITAL MGMT (MST)		B	9/12/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	KNIGHTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	MH DAVIDSON DK ACQUISITION PARTNERS LP		B	8/28/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	MH DAVIDSON DK ACQUISITION PARTNERS LP		S	8/21/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DEUTSCHE BANK AG NEW YORK BRANCH		S	8/5/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DURHAM ACQUISITION CO. LLC		S	8/1/2008	USD	Rejected-Assumed
LCPI	US AIRWAYS GROUP 03-07	JOHN HANCOCK (MASTER)		S	9/2/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	SANKATY ADVISORS, INC. (PROSPECT FUNDING)		S	8/5/2008	USD	Assumed
LCPI	USI HOLDINGS CORP. (5/4/07)	CREDIT SUISSE-CAP/BLT 39 LLC		S	9/10/2008	USD	Rejected-Assumed
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	PENTWATER-CAPITAL-MANAGEMENT-MST- DEUTSCHE BANK AG NEW YORK BRANCH		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	PENTWATER-CAPITAL-MANAGEMENT-MST- DEUTSCHE BANK AG NEW YORK BRANCH		S	9/4/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	WASTE SVCS A&R 4-30-04 (F/K/A CAP ENVIR)	STATE STREET BANK (SBOSUS9F- CYPRESSTREE INTERNATIONAL LOAN HOLDING COMPANY LIMITED		B	9/10/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GOLDMAN SACHS CREDIT PARTNER		B	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS & CO (MASTER) GLOBAL INVESTORS ENHANCED		S	8/4/2008	USD	Assumed
LCPI <sup>2</sup>	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INV MASTER FUND		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SPECTRUM INVESTMENT PARTNERS		S	8/7/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SR GGI MASTER MA, LTD.		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	STONE TOWER CAPITAL (MASTER)		B	1/14/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/21/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	5/2/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	HARBERT-DISTRESSED-INVESTMENT- HARBINGER CAPITAL PARTNERS MASTER FUND I, LTD		S	8/26/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIFIC SITUATIONS FUND, LP		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBERT-DISTRESSED-INVESTMENT- HARBINGER CAPITAL PARTNERS MASTER I, LTD		S	8/28/2008	USD	Rejected-Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.		S	8/28/2008	USD	Rejected-Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MGMT LLC-(MASTER) LONGACRE CAPITAL PARTNERS (OP), LP		S	4/25/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		S	4/25/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT HIGH YIELD FIXED INCOME FUND		S	8/1/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME PORTFOLIO		S	8/1/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MGMT(MAST)-CREDIT SUISSE LOAN FUNDING LLC		S	9/10/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EATON VANCE MGMT (MASTER) EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		S	9/8/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EATON VANCE VT FLOATING RATE INCOME FUND		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)-EVERGREEN HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)-EVERGREEN HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)-EVERGREEN HIGH INCOME FUND		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)-EVERGREEN HIGH INCOME FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)-EVERGREEN HIGH INCOME FUND		S	8/22/2008	USD	Rejected Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	9/3/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/30/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/25/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/22/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	8/22/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	9/3/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/30/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/25/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/22/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/16/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	8/22/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	9/3/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/30/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/25/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/22/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P. MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	MILLENNIUM PARTNERS, L.P. MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/11/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM INVESTMENTS PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCPI <sup>2</sup>	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	R3-CAPITAL MANAGEMENT, LP RRR LOAN FUNDING TRUST		S	8/8/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL - WELL POINT, INC. PLAN		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC. INC PROFIT SHARING PLAN		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WR GRACE & CO.-CONN. RESTORATION HOLDINGS LTD.	D.E. SHAW LAMINAR PORTFOLIOS		S	7/29/2008	USD	Assumed
LCPI	WR GRACE & CO.-CONN. RESTORATION HOLDINGS LTD.	RESTORATION HOLDINGS LTD.		S	8/15/2008	USD	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B3	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C3	S	3/6/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPFS	A2	S	10/23/2007	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	4/24/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY	D	S	6/10/2008	USD	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	B1	S	2/13/2008	EUR	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	C1	S	2/13/2008	EUR	Assumed
LCPIUK	AVIO MEZZANINE DTID 12.06 (A)	YORK CAPITAL MANAGEMENT LP	MEZZ USD	S	9/11/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME- TRUST	B2 USD	S	4/19/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME- TRUST	C2 USD	S	4/19/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Parther CDO V.B.V.	B2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Parther CDO V.B.V.	C2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	YORK CAPITAL MANAGEMENT LP	A2 USD	S	9/11/2008	USD	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	YORK CAPITAL MANAGEMENT LP	RCF	S	9/11/2008	USD	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	AIB INTERNATIONAL FINANCE TARA HILL B.V.	A	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A	S	7/8/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND I. BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	B	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	C	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
LCPIUK	DANISH HOLDING SFA DTD MAY07	YORK CAPITAL MANAGEMENT, LP	CAPEX	S	9/11/2008	DKK	Assumed
LCPIUK	DANISH HOLDING SFA DTD MAY07	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	DKK	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1A	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1B	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B1C	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	B2	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1A	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1B	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C1C	S	9/11/2008	EUR	Assumed
LCPIUK	DELEK 08AUG2007 (A)	YORK CAPITAL MANAGEMENT, LP	C2	S	9/11/2008	EUR	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX1	S	9/11/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	CAPEX2	S	9/11/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	USD	Assumed
LCPIUK	EDSCHA (18 - FEB - 05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB - 05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	AXA-ALTERNATIVE FINANCING FCP AXA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MEZZANINE II SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MD MEZZANINE SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref EUR	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	OPC-ref USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-pushedown-B-USD	S	6/30/2008	USD	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-pushedown-C-(EUR)	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS	Opco-Spanish-	S	6/30/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	GBP	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Holdeo-pushedown-B-	S	6/30/2008	GBP	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	GBP	S	6/30/2008	GBP	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	S	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref EUR	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	\$	6/30/2008	GBP	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref GBP	\$	6/30/2008	GBP	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	\$	6/30/2008	USD	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	\$	6/30/2008	USD	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	OPC ref USD	\$	6/30/2008	USD	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	\$	6/30/2008	USD	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown B USD	\$	6/30/2008	USD	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C- (EUR)	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C- (EUR)	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco pushdown C- (EUR)	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish- Opco Spanish-	\$	6/30/2008	EUR	Assumed
LCPJUK	ENDEMOI SEN (03/07/07)	BARCLAYS CAPITAL (LONDON)	Opco Spanish-	\$	6/30/2008	EUR	Assumed
LCPJUK	FERRETTI	LLOYDS TSB BANK PLC	B	S	4/29/2008	EUR	Assumed
LCPJUK	FERRETTI	LLOYDS TSB BANK PLC	C	S	4/29/2008	EUR	Assumed
LCPJUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	5/21/2008	EUR	Assumed
LCPJUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	5/21/2008	EUR	Assumed
LCPJUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C1	S	5/21/2008	EUR	Assumed
LCPJUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C2	S	5/21/2008	EUR	Assumed
LCPJUK	FINANCIERE TRUCK (INVESTISSEMENT) 02/07	EC INVESTMENT SARL (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCPJUK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/6/2008	GBP	Assumed
LCPJUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B1	S	6/4/2008	EUR	Assumed
LCPJUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B2	S	6/4/2008	EUR	Assumed
LCPJUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C1	S	6/4/2008	EUR	Assumed
LCPJUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C2	S	6/4/2008	EUR	Assumed
LCPJUK	ICORAL SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	GAPEX (ACQ)	\$	6/4/2008	EUR	Assumed
LCPJUK	ICORAL SENIOR (REFI)	YORK CAPITAL MANAGEMENT, LP	RGF	\$	6/4/2008	EUR	Assumed
LCPJUK	INEOS GROUP LIMITED	KONIGSTRASSE I.S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCPJUK	INEOS GROUP LIMITED	KONIGSTRASSE I.S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCPJUK	INEOS GROUP LIMITED	PIMCO ALLOCATION AC	B1	S	3/7/2008	EUR	Assumed
LCPJUK	INEOS GROUP LIMITED	PIMCO ALLOCATION AC	C1	S	3/7/2008	EUR	Assumed
LCPJUK	KABEL DEUTSCHELAND (12MAY06)	BLUEMOUNTAIN CAPITAL (MASTER) DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPJUK	KABEL DEUTSCHELAND (12MAY06)	BLUEMOUNTAIN CAPITAL (MASTER) DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPJUK	KABEL DEUTSCHELAND (12MAY06)	GOLDMAN SACHS CREDIT PARTNERS	A	S	6/20/2008	EUR	Assumed
LCPJUK	KABEL DEUTSCHELAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	Trade Date	Curr Code	Status
LCPIUK	KABEL DEUTSCHLAND HOLDING	BLUEBAY STRUCTURED FUNDS: HIGH YIELD ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	G.A. FUND - L: BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	INTERPOLIS PENSIOENEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	OCH ZIFF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING BEDRIJFSPENSIOENFONDS VOOR DE METALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING MN SERVICES EUROPEES HIGH YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING PENIONENFONDS METAAL EN TECHNIK	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	GMBH PIK						
LCPIUK	KLEOPATRA SENIOR (03JULY07)	OCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
LCPIUK	LAVERNA MEZZ (2MAR07) PROSIEBENHOLDCO	GREYWOLF CAPITAL MGT. (MSTR)	Mezzanine	S	7/29/2008	EUR	Assumed
LCPIUK	LAVERNA MEZZ (2MAR07) PROSIEBENHOLDCO		Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVERNA MEZZ (2MAR07) PROSIEBENHOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVERNA MEZZ (2MAR07) PROSIEBENHOLDCO	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO		B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCPIUK	LAVERNA SENIOR (2 MAR 07) PROSIEBENHOLDCO	AVENUE INVESTMENTS,L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LIBERATOR JR MEZZ (10/06)	BOUSSARD & GAVAUDAN HOLDING SARK	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	MASTER LIMITED					
LCPIUK	LIBERATOR MEZZ (10/06)	BOUSSARD & GAVAUDAN HOLDING SARK	GBP Mezzanine	S	9/2/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	MASTER LIMITED					
LCPIUK	LIBERATOR MEZZ (10/06)	YORK CAPITAL MANAGEMENT, LP	Revolver	S	9/11/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD-10/06(A)						
LCPIUK	LIBERATOR SENIOR FACILITIES DTD-10/06(A)	BLUEBAY EUROPEAN CREDIT OPFS	C1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD-10/06(A)	BLUEBAY EUROPEAN CREDIT OPFS	B1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD-10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD-10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	B1	S	6/9/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	C1	S	6/9/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	DEUTSCHE BANK AG LONDON	B1, B2, B3	B	8/29/2008	EUR	Assumed
LCPIUK <sup>3</sup>	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B1	S	9/12/2008	EUR	Assumed
LCPIUK <sup>3</sup>	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B2	S	9/12/2008	EUR	Assumed
LCPIUK <sup>3</sup>	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B3	S	9/12/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	D	S	6/17/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCPIUK	NEGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT, LP	CAPEX	S	9/11/2008	EUR	Assumed
LCPIUK	NEGIO HOLDING 3 GMBH	YORK CAPITAL MANAGEMENT, LP	REVOLVING	S	9/11/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	BANC OF AMERICA SECURITIES UK LIMITED	A	S	9/2/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CITIBANK, N.A. (MASTER)	A	S	9/3/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	KONIGSTRASSE I S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT, LP II	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NYCOMED HOLDING AS	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	A	S	6/2/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	B1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK, N.A. (MASTER) INTERNATIONAL PLC	A	S	6/4/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIGROUP GLOBAL MARKETS, INC. CITIBANK INTERNATIONAL PLC	A	S	6/17/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	B1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	C1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVERSCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVERSCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	PIMCO ALLOCATION AC	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	PIMCO ALLOCATION AC	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	RAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	BDF LIMITED	C2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CAJA MADRID NEPTUNE CLO I B.V.	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CAJA MADRID NEPTUNE CLO I B.V.	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH	FIELD POINT IV, LTD	B1	S	7/31/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/11/2008	USD	Assumed
LCPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	8/28/2008	GBP	Assumed
LCPIUK	PROJECT KNIGHT SENIOR	YORK CAPITAL MANAGEMENT, LP	RCF	S	9/11/2008	GBP	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPKO	JASPER FUNDING	C2	S	5/7/2008	EUR	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPKO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LCPIUK	SEAT PAGINE GIALLE (TERM A)	ING BANK N.V.	B	S	3/19/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	6/6/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	C	S	6/6/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	9/11/2008	USD	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	8/26/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	9/2/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/5/2008	EUR	Assumed
LCPIUK	WORLD DIRECTORIES	DEUTSCHE BANK AG LONDON	B2 DUTCH	S	8/13/2008	EUR	Assumed
LCPIUK	WELL GROUP PLC	BANC OF AMERICA SECURITIES UK LIMITED	B2	S	2/7/2008	EUR	Assumed
LCPIUK	WELL GROUP PLC	DEUTSCHE BANK AG LONDON	B2	S	4/22/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	2/1/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed

Footnotes:

- 1 Closed trades
- 2 Block trade allocation
- 3 New trades since November 14, 2008 filing